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## NinjaTrader 8 Indicators and More

Please upload exported .zip files directly from NinjaTrader whenever possible (don't post .cs files). Also take note -- No DLL's allowed!

You MUST include a detailed description and a screenshot!

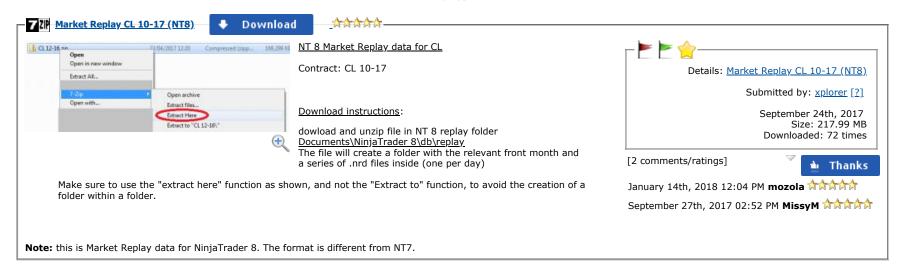
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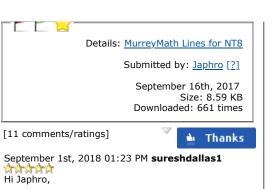






MMv1.5.1 from NT7 Converted to NT8 as a paid job, a friend and I had this done by member Sagor here and he was great to work with.

A few small additions such as the ability to change the frame period/lookback added. Uploaded here with thanks for all others' hard work on indicators and conversions provided - Japhro and Scotty



Thank you for this indicator. Unfortunately, it is not working when I imported it. Please

May 6th, 2018 12:04 AM **1973Hog** Many thanks. I was reluctant to move to NT8 since I would not have access to the Murrey Ma

th levels among other indicators. You have made my

February 21st, 2018 01:04 PM topdogtony will try out thanks.....

February 1st, 2018 02:23 PM PodTrader ty!

More...

# Traders Dynamic Index (amaTradersDynamicIndex)



- go long if Priceline > Signalline
- go short if Priceline < Signalline
- exit if Priceline crosses Signalline
- trendfilter long, when Priceline > Midband
- trendfilter short, when Priceline < Midband
- add to long, when Priceline > upper Bollinger Band
- add to short, when Priceline < lower Bollinger Band

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## Version 1.2 September 16, 2017

The Traders Dynamic Index (TDI) is a trend following momentum indicator based on the RSI. It was developed and presented by Dean Malone. The Traders Dynamic Index comes with the following plots

- the Priceline, which is a SMA(2) of RSI(13)
- the Signalline, which is a SMA(7) of RSI (13)
- the Midband, which is a SMA(34) of RSI (13)
- Bollinger Bands around the SMA(34) using a standard deviation multiplier of 1.62

The following combinations may be considered as trade rules:

- go long, if Priceline > 50
- go short if Priceline < 50
- consider an exit, if Priceline is above 68 or below 32



Details: Traders Dynamic Index (amaTradersDynamicIndex)

Submitted by: Fat Tails [?]

September 16th, 2017 Size: 8.24 KB

Downloaded: 580 times

Keywords: bollinger bollingerbands oscillator rsi tdi tradersdynamicindex

[4 comments/ratings]



November 4th, 2018 06:37 AM Flyboy1966

Thank you so much, it works very nicely....

October 3rd, 2017 08:09 PM usdivers great work!

September 20th, 2017 04:19 AM NGtrader

Thanks so much for making this for NT8!!

Detailed rules how to use the Traders Dynamic Index have been published by Dean Malone within the framework of the E.A.S.Y. Thanks to Fattails for all he has done trading method.



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## Version 1.1 September 5, 2017

Gaussian Filter as described by John Ehlers in his paper "Gaussian and Other Low Lag Filters".

https://www.mesasoftware.com/papers/GaussianFilters.pdf

You may set the number of poles in the filter to 1,2,3 or 4. A 1-pole filter will have a better approximation to price, whereas the 4-pole filter has superior smoothing.

To emulate the original Gaussian filter presented by John F. Ehlers, please select the PriceType "Median" as Input Series.



Details: Gaussian Filter (amaGaussianFilter)

Submitted by: Fat Tails [?]

September 5th, 2017 Size: 2.84 KB Downloaded: 233 times

Keywords: filter gaussian iir movingaverage

[1 comments/ratings]



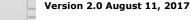
September 11th, 2017 11:53 PM renvik



SessionVWAP Bimonthly/Quarterly/Annual (amaNMonthlyVWAP)







The **N-Monthly VWAP** is the volume-weighted average price (VWAP) of a security for the selected N-month period. The VWAP gives a fair reflection of the market conditions throughout the selected period and is one of the most popular benchmarks used by large traders.

The N-Monthly VWAP can be set to calculate for the entireperiod or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.

**Trading hours template:** The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full\_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom\_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard\_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

**Quarter\_Range:** The volatility bands are calculated as a selectable multiple of the quarter range for the current month.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.



Details: SessionVWAP Bimonthly/Quarterly/Annual (amaNMonthlyVWAP)

Submitted by: Fat Tails [?]

September 5th, 2017 Size: 10.14 KB Downloaded: 539 times

Keywords: annual bimonthly monthly quarterly quarterrange semiannual session standarddeviation volatility volume volumeweighted vwap

[6 comments/ratings]



March 5th, 2018 12:37 AM kiro \*\*\*\*\*\* Thank you Harry!!

November 11th, 2017 11:19 AM totoscalper 🥴 thankyou

November 7th, 2017 04:34 PM brucerobinson

September 30th, 2017 08:12 AM IBLAB \*\*\*\*\*\* TYVVM NICE

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## Version 2.0 August 11, 2017

The **Current Month VWAP** is the volume-weighted average price (VWAP) of a security for the current month. The VWAP gives a fair reflection of the market conditions throughout the trading month and is one of the most popular benchmarks used by large traders.

The Current Month VWAP can be set to calculate for the entire trading month or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.



**Trading hours template:** The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full\_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom\_Hours: You may select custom hours for calculating the VWAP in different time zones.

**Standard\_Deviation:** The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

Quarter\_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current month.

**Accuracy:** The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.



Details: <u>SessionVWAP Monthly</u> (amaCurrentMonthVWAP)

Submitted by: Fat Tails [?]

September 5th, 2017 Size: 9.93 KB Downloaded: 500 times

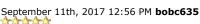
Keywords: monthly guarterrange session standarddeviation volatility volume volumeweighted vwap

[5 comments/ratings]



March 5th, 2018 12:37 AM kiro http://doi.org/10.1001/ Thank you Harry!!

November 7th, 2017 04:35 PM **brucerobinson** 



very nice !!!

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# SessionVWAP Weekly (amaCurrentWeekVWAP)







The **Current Week VWAP** is the volume-weighted average price (VWAP) of a security for the current week. The VWAP gives a fair reflection of the market conditions throughout the trading week and is one of the most popular benchmarks used by large traders.

The Current Week VWAP can be set to calculate for the entire trading week or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.

**Trading hours template:** The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full\_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom\_Hours: You may select custom hours for calculating the VWAP in different time zones.

**Standard\_Deviation:** The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

**Quarter Range:** The volatility bands are calculated as a selectable multiple of the guarter range for the current week.

**Accuracy:** The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.



Details: <u>SessionVWAP Weekly</u> (amaCurrentWeekVWAP)

Submitted by: Fat Tails [?]

September 4th, 2017 Size: 9.89 KB Downloaded: 648 times

Keywords: session standarddeviation volatility volume volumeweighted ywap weekly

[5 comments/ratings]



Thanks

November 17th, 2018 07:56 PM **BoltTrader** 

Thank you!

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## Version 2.0 August 11, 2017

The Current Day VWAP is the volume-weighted average price (VWAP) of a security for the current day's trading session. The VWAP gives a fair reflection of the market conditions throughout the trading day and is probably the most popular benchmark used by large traders.

The Current Day VWAP can be set to calculate for the entire trading day or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.

**Trading hours template:** The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full\_Session: The VWAP will be calculated for the full session as selected per trading hours template.

**Custom Hours:** You may select custom hours for calculating the VWAP in different time zones.

**Standard Deviation:** The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session.

**Ouarter Range:** The volatility bands are calculated as a selectable multiple of the guarter range for the current session.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates. Therefore it is recommended to select an early anchor point and only use VWAP and volatility bands once they have stabilized.



Details: SessionVWAP Daily (amaCurrentDayVWAP)

Submitted by: Fat Tails [?]

September 4th, 2017 Size: 9.62 KB Downloaded: 1443 times

Keywords: quarterrange session standarddeviation volatility volume volumeweighted vwap

[19 comments/ratings]



November 17th, 2018 07:54 PM BoltTrader \*\*\*

Thank vou!

October 26th, 2018 10:46 PM 20YRTRADER

Great tool.

October 11th, 2018 12:11 PM **Diddyp1990** विवेवविवे Thank

October 1st, 2018 04:40 PM marc2c

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## Version 1.0 March 6, 2017

The **Holt EMA** is a trend corrected exponential moving average based on a double exponential smoothing model.

Holt's paper, "Forecasting Seasonals and Trends by Exponentially Weighted Moving Averages" was published in 1957 in O.N.R. Research Memorandum 52, Carnegie Institute of Technology.

The tools developed by Holt & Winters are mainly used for forecasting time series.



Details: Holt EMA (amaHoltEMA)

Submitted by: Fat Tails [?]

September 4th, 2017 Size: 2.56 KB Downloaded: 191 times

Keywords: ema exponentialsmoothing forecast holtema movingaverage smoothing

[1 comments/ratings]



September 17th, 2017 11:46 PM bobc635

It is great to have you here FT !!!



Double Weighted Moving Average (amaDWMA)



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## Version 1.0 March 6, 2017

The Double Exponential Moving Average (DEMA) was first presented by Patrick Mulloy in "Stocks & Commodities" in 1994. It attempts to offer a smoothed average with less lag than a straight exponential moving average.



Details: Double Weighted Moving Average



The Double Weighted Moving Average (DWMA) replicates the DEMA formula, applying it to the WMA (weighted moving average) instead of the EMA.

(amaDWMA)

Submitted by: Fat Tails [?]

September 4th, 2017 Size: 3.89 KB

Downloaded: 138 times

Keywords: dema dwma exponential

movingaverage weighted

Thanks

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